nairobi securities exchange

NSE Derivatives Market

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 4, 2026
INDEX (N25I)									
17-Dec-26	**KE9900003766**	December 19, 2025	December 17, 2026	43	6,684	6,656			
18-Mar-27	**KE9900006983**	March 20, 2026	March 18, 2027	134	6,750	6,722			
17-Jun-27	**KE9930007100**	June 19, 2026	June 17, 2027	225	6,821	6,793			
16-Sep-27	**KE9930009650**	September 18, 2026	September 16, 2027	316	6,896	6,867			
INDEX (25MN)									
17-Dec-26	**KE9900003659**	December 19, 2025	December 17, 2026	43	6,684	6,656			
18-Mar-27	**KE9900006876**	March 20, 2026	March 18, 2027	134	6,750	6,722			
17-Jun-27	**KE9930007217**	June 19, 2026	June 17, 2027	225	6,821	6,793			
16-Sep-27	**KE9930009767**	September 18, 2026	September 16, 2027	316	6,896	6,867			
INDEX (10MN)									
17-Dec-26	**KE9900003873**	December 19, 2025	December 17, 2026	43	2,610	2,566			1
18-Mar-27	**KE9900007098**	March 20, 2026	March 18, 2027	134	2,636	2,615			
17-Jun-27	**KE9930007324**	June 19, 2026	June 17, 2027	225	2,663	2,643			
16-Sep-27	**KE9930009874**	September 18, 2026	September 16, 2027	316	2,692	2,672			
INDEX (NBSI)									
17-Dec-26	**KE9900006108**	December 19, 2025	December 17, 2026	43	277	276.00			
18-Mar-27	**KE9900008872**	March 20, 2026	March 18, 2027	134	280	279.00			35
17-Jun-27	**KE9930007548**	June 19, 2026	June 17, 2027	225	283	282.00			
16-Sep-27	**KE9940000095**	September 18, 2026	September 16, 2027	316	286	285.00			
SINGLE STOCK FUTURE (SCOM)									
17-Dec-26	**KE9900003980**	December 19, 2025	December 17, 2026	43	34.60	34.39	200	692,000	4,998
18-Mar-27	**KE9900007106**	March 20, 2026	March 18, 2027	134	35.02	34.77			44
17-Jun-27	**KE9930007654**	June 19, 2026	June 17, 2027	225	35.78	35.53			
16-Sep-27	**KE9940000103**	September 18, 2026	September 16, 2027	316	36.58	36.32			
SINGLE STOCK FUTURE (EQTY)									
17-Dec-26	**KE9900004103**	December 19, 2025	December 17, 2026	43	98.20	96.70			-
18-Mar-27	**KE9900007320**	March 20, 2026	March 18, 2027	134	100.30	98.75			
17-Jun-27	**KE9930007878**	June 19, 2026	June 17, 2027	225	102.45	100.90			
16-Sep-27	**KE9940000210**	September 18, 2026	September 16, 2027	316	104.75	103.20			
SINGLE STOCK FUTURE (KCBG)									
17-Dec-26	**KE9900004095**	December 19, 2025	December 17, 2026	43	88.62	88.52			3,579
18-Mar-27	**KE9900007213**	March 20, 2026	March 18, 2027	134	90.51	89.50			
17-Jun-27	**KE9930007985**	June 19, 2026	June 17, 2027	225	92.48	91.45			
16-Sep-27	**KE9940000327**	September 18, 2026	September 16, 2027	316	94.56	93.50			
SINGLE STOCK FUTURE (EABL)									
17-Dec-26	**KE9900004327**	December 19, 2025	December 17, 2026	43	274.70	275.25			
18-Mar-27	**KE9900007544**	March 20, 2026	March 18, 2027	134	280.55	281.10			
17-Jun-27	**KE9930008090**	June 19, 2026	June 17, 2027	225	286.65	287.25			
16-Sep-27	**KE9940000434**	September 18, 2026	September 16, 2027	316	293.10	293.70			
SINGLE STOCK FUTURE (BATK)									
17-Dec-26	**KE9900004434**	December 19, 2025	December 17, 2026	43	553.40	554.55			
18-Mar-27	**KE9900007650**	March 20, 2026	March 18, 2027	134	565.20	566.35			
17-Jun-27	**KE9930008108**	June 19, 2026	June 17, 2027	225	577.55	578.70			
16-Sep-27	**KE9940000657**	September 18, 2026	September 16, 2027	316	590.50	591.70			
SINGLE STOCK FUTURE (ABSA)									
17-Dec-26	**KE9900004210**	December 19, 2025	December 17, 2026	43	30.30	30.10			400
18-Mar-27	**KE9900007437**	March 20, 2026	March 18, 2027	134	30.94	30.74			
17-Jun-27	**KE9930008215**	June 19, 2026	June 17, 2027	225	31.62	31.41			
16-Sep-27	**KE9940000764**	September 18, 2026	September 16, 2027	316	32.33	32.12			
SINGLE STOCK FUTURE (NCBA)									
17-Dec-26	**KE9900004657**	December 19, 2025	December 17, 2026	43	88.87	92.68			
18-Mar-27	**KE9900007767**	March 20, 2026	March 18, 2027	134	90.77	94.66			
17-Jun-27	**KE9930008322**	June 19, 2026	June 17, 2027	225	92.75	96.72			
16-Sep-27	**KE9940000988**	September 18, 2026	September 16, 2027	316	94.83	98.89			
SINGLE STOCK FUTURE (COOP)									
17-Dec-26	**KE9900004764**	December 19, 2025	December 17, 2026	43	36.16	36.07			402
18-Mar-27	**KE9900007874**	March 20, 2026	March 18, 2027	134	36.93	36.84			
17-Jun-27	**KE9930008439**	June 19, 2026	June 17, 2027	225	37.74	37.64			
16-Sep-27	**KE9940001093**	September 18, 2026	September 16, 2027	316	38.58	38.48			
SINGLE STOCK FUTURE (SCBK)									
17-Dec-26	**KE9900004988**	December 19, 2025	December 17, 2026	43	307.00	304.55			
18-Mar-27	**KE9900008096**	March 20, 2026	March 18, 2027	134	313.55	311.05			
17-Jun-27	**KE9930008546**	June 19, 2026	June 17, 2027	225	320.35	317.80			
16-Sep-27	**KE9940001218**	September 18, 2026	September 16, 2027	316	327.55	324.95			
SINGLE STOCK FUTURE (IMHP)									
17-Dec-26	**KE9900005092**	December 19, 2025	December 17, 2026	43	82.32	81.59			3,553
18-Mar-27	**KE9900008104**	March 20, 2026	March 18, 2027	134	84.08	83.32			
17-Jun-27	**KE9930008652**	June 19, 2026	June 17, 2027	225	85.91	85.14			
16-Sep-27	**KE9940001325**	September 18, 2026	September 16, 2027	316	87.84	87.05			
SINGLE STOCK FUTURE (BRIT)									
17-Dec-26	**KE9900005654**	December 19, 2025	December 17, 2026	43	17.98	17.98			50
18-Mar-27	**KE9900008765**	March 20, 2026	March 18, 2027	134	18.36	18.36			
17-Jun-27	**KE9930008769**	June 19, 2026	June 17, 2027	225	18.76	18.76			
16-Sep-27	**KE9940001432**	September 18, 2026	September 16, 2027	316	19.18	19.19			
SINGLE STOCK FUTURE (LBTY)									
17-Dec-26	**KE9900005548**	December 19, 2025	December 17, 2026	43	9.51	9.50			
18-Mar-27	**KE9900008658**	March 20, 2026	March 18, 2027	134	9.72	9.70			
17-Jun-27	**KE9930008876**	June 19, 2026	June 17, 2027	225	9.93	9.91			
16-Sep-27	**KE9940001549**	September 18, 2026	September 16, 2027	316	10.15	10.13			
SINGLE STOCK FUTURE (KNRE)									
17-Dec-26	**KE9900005324**	December 19, 2025	December 17, 2026	43	4.20	4.19			9,100
18-Mar-27	**KE9900008542**	March 20, 2026	March 18, 2027	134	4.29	4.29			
17-Jun-27	**KE9930008983**	June 19, 2026	June 17, 2027	225	4.38	4.39			
16-Sep-27	**KE9940001655**	September 18, 2026	September 16, 2027	316	4.48	4.48			
SINGLE STOCK FUTURE (KEGN)									
17-Dec-26	**KE9900005217**	December 19, 2025	December 17, 2026	43	10.08	10.10			
18-Mar-27	**KE9900008435**	March 20, 2026	March 18, 2027	134	10.29	10.32			
17-Jun-27	**KE9930009098**	June 19, 2026	June 17, 2027	225	10.52	10.54			
16-Sep-27	**KE9940001762**	September 18, 2026	September 16, 2027	316	10.75	10.78			
SINGLE STOCK FUTURE (KPLC)									
17-Dec-26	**KE9900005100**	December 19, 2025	December 17, 2026	43	20.16	20.16			-
18-Mar-27	**KE9900008328**	March 20, 2026	March 18, 2027	134	20.59	20.59			
17-Jun-27	**KE9930009106**	June 19, 2026	June 17, 2027	225	21.04	21.04			
16-Sep-27	**KE9940001879**	September 18, 2026	September 16, 2027	316	21.51	21.52			

Total Volumes	
Today	Previous
200	3,084

Total Value	
Today	Previous
692,000	2,603,987

Total Open Interest	
Today	Previous
22,162	21,962

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

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INDEX-10

MINI-INDEX - 10

Nominal:

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nairobi securities exchange

NSE Derivatives Market

DERIVATIVES PRICELIST

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									November 4, 2026
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18-Mar-27	**KE9900006983**	March 20, 2026	March 18, 2027	134	6,750	6,722			
17-Jun-27	**KE9930007100**	June 19, 2026	June 17, 2027	225	6,821	6,793			
16-Sep-27	**KE9930009650**	September 18, 2026	September 16, 2027	316	6,896	6,867			
INDEX (25MN)									
17-Dec-26	**KE9900003659**	December 19, 2025	December 17, 2026	43	6,684	6,656			
18-Mar-27	**KE9900006876**	March 20, 2026	March 18, 2027	134	6,750	6,722			
17-Jun-27	**KE9930007217**	June 19, 2026	June 17, 2027	225	6,821	6,793			
16-Sep-27	**KE9930009767**	September 18, 2026	September 16, 2027	316	6,896	6,867			
INDEX (10MN)									
17-Dec-26	**KE9900003873**	December 19, 2025	December 17, 2026	43	2,610	2,566			1
18-Mar-27	**KE9900007098**	March 20, 2026	March 18, 2027	134	2,636	2,615			
17-Jun-27	**KE9930007324**	June 19, 2026	June 17, 2027	225	2,663	2,643			
16-Sep-27	**KE9930009874**	September 18, 2026	September 16, 2027	316	2,692	2,672			
INDEX (NBSI)									
17-Dec-26	**KE9900006108**	December 19, 2025	December 17, 2026	43	277	276.00			
18-Mar-27	**KE9900008872**	March 20, 2026	March 18, 2027	134	280	279.00			35
17-Jun-27	**KE9930007548**	June 19, 2026	June 17, 2027	225	283	282.00			
16-Sep-27	**KE9940000095**	September 18, 2026	September 16, 2027	316	286	285.00			
SINGLE STOCK FUTURE (SCOM)									
17-Dec-26	**KE9900003980**	December 19, 2025	December 17, 2026	43	34.60	34.39	200	692,000	4,998
18-Mar-27	**KE9900007106**	March 20, 2026	March 18, 2027	134	35.02	34.77			44
17-Jun-27	**KE9930007654**	June 19, 2026	June 17, 2027	225	35.78	35.53			
16-Sep-27	**KE9940000103**	September 18, 2026	September 16, 2027	316	36.58	36.32			
SINGLE STOCK FUTURE (EQTY)									
17-Dec-26	**KE9900004103**	December 19, 2025	December 17, 2026	43	98.20	96.70			-
18-Mar-27	**KE9900007320**	March 20, 2026	March 18, 2027	134	100.30	98.75			
17-Jun-27	**KE9930007878**	June 19, 2026	June 17, 2027	225	102.45	100.90			
16-Sep-27	**KE9940000210**	September 18, 2026	September 16, 2027	316	104.75	103.20			
SINGLE STOCK FUTURE (KCBG)									
17-Dec-26	**KE9900004095**	December 19, 2025	December 17, 2026	43	88.62	88.52			3,579
18-Mar-27	**KE9900007213**	March 20, 2026	March 18, 2027	134	90.51	89.50			
17-Jun-27	**KE9930007985**	June 19, 2026	June 17, 2027	225	92.48	91.45			
16-Sep-27	**KE9940000327**	September 18, 2026	September 16, 2027	316	94.56	93.50			
SINGLE STOCK FUTURE (EABL)									
17-Dec-26	**KE9900004327**	December 19, 2025	December 17, 2026	43	274.70	275.25			
18-Mar-27	**KE9900007544**	March 20, 2026	March 18, 2027	134	280.55	281.10			
17-Jun-27	**KE9930008090**	June 19, 2026	June 17, 2027	225	286.65	287.25			
16-Sep-27	**KE9940000434**	September 18, 2026	September 16, 2027	316	293.10	293.70			
SINGLE STOCK FUTURE (BATK)									
17-Dec-26	**KE9900004434**	December 19, 2025	December 17, 2026	43	553.40	554.55			
18-Mar-27	**KE9900007650**	March 20, 2026	March 18, 2027	134	565.20	566.35			
17-Jun-27	**KE9930008108**	June 19, 2026	June 17, 2027	225	577.55	578.70			
16-Sep-27	**KE9940000657**	September 18, 2026	September 16, 2027	316	590.50	591.70			
SINGLE STOCK FUTURE (ABSA)									
17-Dec-26	**KE9900004210**	December 19, 2025	December 17, 2026	43	30.30	30.10			400
18-Mar-27	**KE9900007437**	March 20, 2026	March 18, 2027	134	30.94	30.74			
17-Jun-27	**KE9930008215**	June 19, 2026	June 17, 2027	225	31.62	31.41			
16-Sep-27	**KE9940000764**	September 18, 2026	September 16, 2027	316	32.33	32.12			
SINGLE STOCK FUTURE (NCBA)									
17-Dec-26	**KE9900004657**	December 19, 2025	December 17, 2026	43	88.87	92.68			
18-Mar-27	**KE9900007767**	March 20, 2026	March 18, 2027	134	90.77	94.66			
17-Jun-27	**KE9930008322**	June 19, 2026	June 17, 2027	225	92.75	96.72			
16-Sep-27	**KE9940000988**	September 18, 2026	September 16, 2027	316	94.83	98.89			
SINGLE STOCK FUTURE (COOP)									
17-Dec-26	**KE9900004764**	December 19, 2025	December 17, 2026	43	36.16	36.07			402
18-Mar-27	**KE9900007874**	March 20, 2026	March 18, 2027	134	36.93	36.84			
17-Jun-27	**KE9930008439**	June 19, 2026	June 17, 2027	225	37.74	37.64			
16-Sep-27	**KE9940001093**	September 18, 2026	September 16, 2027	316	38.58	38.48			
SINGLE STOCK FUTURE (SCBK)									
17-Dec-26	**KE9900004988**	December 19, 2025	December 17, 2026	43	307.00	304.55			
18-Mar-27	**KE9900008096**	March 20, 2026	March 18, 2027	134	313.55	311.05			
17-Jun-27	**KE9930008546**	June 19, 2026	June 17, 2027	225	320.35	317.80			
16-Sep-27	**KE9940001218**	September 18, 2026	September 16, 2027	316	327.55	324.95			
SINGLE STOCK FUTURE (IMHP)									
17-Dec-26	**KE9900005092**	December 19, 2025	December 17, 2026	43	82.32	81.59			3,553
18-Mar-27	**KE9900008104**	March 20, 2026	March 18, 2027	134	84.08	83.32			
17-Jun-27	**KE9930008652**	June 19, 2026	June 17, 2027	225	85.91	85.14			
16-Sep-27	**KE9940001325**	September 18, 2026	September 16, 2027	316	87.84	87.05			
SINGLE STOCK FUTURE (BRIT)									
17-Dec-26	**KE9900005654**	December 19, 2025	December 17, 2026	43	17.98	17.98			50
18-Mar-27	**KE9900008765**	March 20, 2026	March 18, 2027	134	18.36	18.36			
17-Jun-27	**KE9930008769**	June 19, 2026	June 17, 2027	225	18.76	18.76			
16-Sep-27	**KE9940001432**	September 18, 2026	September 16, 2027	316	19.18	19.19			
SINGLE STOCK FUTURE (LBTY)									
17-Dec-26	**KE9900005548**	December 19, 2025	December 17, 2026	43	9.51	9.50			
18-Mar-27	**KE9900008658**	March 20, 2026	March 18, 2027	134	9.72	9.70			
17-Jun-27	**KE9930008876**	June 19, 2026	June 17, 2027	225	9.93	9.91			
16-Sep-27	**KE9940001549**	September 18, 2026	September 16, 2027	316	10.15	10.13			
SINGLE STOCK FUTURE (KNRE)									
17-Dec-26	**KE9900005324**	December 19, 2025	December 17, 2026	43	4.20	4.19			9,100
18-Mar-27	**KE9900008542**	March 20, 2026	March 18, 2027	134	4.29	4.29			
17-Jun-27	**KE9930008983**	June 19, 2026	June 17, 2027	225	4.38	4.39			
16-Sep-27	**KE9940001655**	September 18, 2026	September 16, 2027	316	4.48	4.48			
SINGLE STOCK FUTURE (KEGN)									
17-Dec-26	**KE9900005217**	December 19, 2025	December 17, 2026	43	10.08	10.10			
18-Mar-27	**KE9900008435**	March 20, 2026	March 18, 2027	134	10.29	10.32			
17-Jun-27	**KE9930009098**	June 19, 2026	June 17, 2027	225	10.52	10.54			
16-Sep-27	**KE9940001762**	September 18, 2026	September 16, 2027	316	10.75	10.78			
SINGLE STOCK FUTURE (KPLC)									
17-Dec-26	**KE9900005100**	December 19, 2025	December 17, 2026	43	20.16	20.16			-
18-Mar-27	**KE9900008328**	March 20, 2026	March 18, 2027	134	20.59	20.59			
17-Jun-27	**KE9930009106**	June 19, 2026	June 17, 2027	225	21.04	21.04			
16-Sep-27	**KE9940001879**	September 18, 2026	September 16, 2027	316	21.51	21.52			

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INDEX-10

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